Erdős-Rényi laws for exponentially and polynomially mixing dynamical systems.

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Abstract

Erdős-Rényi limit laws give the length scale of a time-window over which time-averages in Birkhoff sums have a non-trivial almost-sure limit. We establish Erdős-Rényi type limit laws for Hölder observables on dynamical systems modeled by Young Towers with exponential and polynomial tails. This extends earlier results on Erdős-Rényi limit laws to a broad class of dynamical systems with some degree of hyperbolicity.

1 Introduction

The Erdős-Rényi fluctuation law gives the length scale of a time-window over which time-averages in Birkhoff sums have a non-trivial almost-sure limit. It was first proved in the independent and identically distributed (i.i.d.) case [9] in the following form:

Proposition 1.1. *Let $(X_n)_{n\geq 1}$ be an i.i.d. sequence of non-degenerate random variables, $\mathbb{E}[X_1] = 0$, and let $S_n = X_1 + \cdots + X_n$. Assume that the moment generating function $\phi(t) = \mathbb{E}(e^{tX_1})$ exists in some open interval $U \subset \mathbb{R}$ containing $t = 0$. For each $\alpha > 0$, define $\psi_\alpha(t) = \phi(t)e^{-\alpha t}$. For those α for which ψ_α attains its minimum at a point $t_\alpha \in U$, let $c_\alpha = \alpha t_\alpha - \ln \phi(t_\alpha)$. Then*

$$\lim_{n\to\infty} \max\{(S_{j+[\ln n/c_\alpha} - S_j)/[\ln n/c_\alpha] : 1 \leq j \leq n - [\ln n/c_\alpha]\} = \alpha$$

The existence of $\psi_\alpha(t)$ for all $t \in U$ implies exponential large deviations with a rate function (in fact $c_\alpha = I(\alpha)$ where I is the rate function, defined later) and this implies that sampling over a window length $k(n)$ of larger than logarithmic length scale (in the sense that $k(n)/\ln n \to \infty$), allows the ergodic theorem to kick in and

$$\lim_{n\to\infty} \max\{(S_{j+k(n)} - S_j)/k(n) : 1 \leq j \leq n - k(n)\} = 0$$

while sampling over too small a window, for example $k(n) = 1$, gives similarly a trivial limit

$$\lim_{n\to\infty} \max\{(S_{j+k(n)} - S_j)/k(n) : 1 \leq j \leq n - k(n)\} = \|X_1\|_\infty$$

Define the function

$$\theta(n, k(n)) := \max_{0\leq j\leq n-k(n)} \frac{S_{j+k(n)} - S_j}{k(n)},$$

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which may be interpreted as the maximal average gain over a time window of length $k(n)$ up to time n. In the setting of coin tosses the Erdős-Rényi law gives precise information on the maximal average gain of a player in a fair game in the case where the length of the time window ensures $\lim_{n\to\infty} \theta(n, k(n))$ has a non-degenerate almost sure limit.

In 1986 Deheuvels, Devroye and Lynch [6] in the i.i.d. setting of Proposition 1.1 gave a precise rate of convergence and showed that if $k(n) = [\ln n/c_\alpha]$ then P a.s:

$$\limsup \frac{[\theta(n, k(n)) - \alpha k(n)]}{\ln k(n)} = \frac{1}{2t_\alpha}$$

and

$$\liminf \frac{[\theta(n, k(n)) - \alpha k(n)]}{\ln k(n)} = -\frac{1}{2t_\alpha}$$

In this paper we establish Erdős-Rényi limit laws for Hölder observables on dynamical systems modeled by Young Towers [21, 22] with exponential and polynomial tails. Tails refer to the measure $\mu(R > n)$ of the return time R function to the base of the tower. Our exposition is based upon [13, Section 2.3] and [15] who present a framework more general than that of the original Tower construction of Young [21] in that uniform contraction of local stable manifolds is not assumed for polynomially mixing systems in dimensions greater than 1. We will give more details on Young Towers below but here note that Hölder observables on Young Towers with exponential (polynomial) tails have exponential (polynomial) decay of correlations, the precise rate is encoded in the return time function.

Our results extends the work of [16] from the class of non-uniformly expanding maps with exponential decay of correlations to all systems modeled by a Young Tower, including Sinai dispersing billiard maps; diffeomorphisms of Henón type; polynomially mixing billards as in [4] (as long as the correlation decay rate is greater than $n^{-\beta}$, $\beta > 1$); smooth unimodal and multimodal maps satisfying the Collet-Eckmann conditions [13, Example 4.10]; certain Viana maps [13, Example 4.11]; and Lorenz-like maps. Other examples to which our results apply are listed in [15].

In the setting of hyperbolic dynamical systems there are many earlier results. Grigull [10] established the Erdős-Renyi law for hyperbolic rational maps, Chazottes and Collet [5] proved Erdős-Renyi theorems with rates for uniformly expanding maps of the interval, while Denker and Kabluchko [7] proved Erdős-Renyi results for Gibbs-Markov dynamics. In [8] Erdős-Rényi limit laws for Lipschitz observations on a class of non-uniformly expanding dynamical systems, including logistic-like maps, were given as well as related results on maximal averages of a time series arising from Hölder observations on intermittent-type maps over a time window of polynomial length. Kifer [11, 12] has established Erdős-Rényi laws for non-conventional ergodic sums and in the setting of averaging or homogenization of chaotic dynamical systems. We mention also recent related work of [2, 3] on applications of Erdő-Renyí limit laws to multifractal analysis.

The main novelty of out technique is the use of the symbolic metric on the axiomatic Young Tower construction of [15, 13] to control the norm of the indicator function of sets of the form $(S_n > n\alpha)$ on the quotiented tower. This eliminates many difficulties involved with considering the Lipschitz norm of such sets with respect to the Riemannian metric on the phase space of the system. The structure allows us to consider, with small error, averaged Birkhoff sums as being constant on stable manifolds, and thence use the decay of correlations for observables on the quotiented tower in terms of their Lipschitz and L^∞ norms.

Our results in the case of Young Towers with exponential decay of correlations, Theorem 5.1, are optimal and replicate the i.i.d case, while in the case of Young Towers with polynomial tails

we investigate windows of polynomial length and give close to optimal upper and lower bounds, Theorem 7.1 and Theorem 7.2.

2 Young Towers.

We now describe more precisely what we mean by a non-uniformly hyperbolic dynamical system modeled by a Young Tower. Our exposition is based upon [13, Section 2.3] and [15] who present a framework more general than that of the original Tower of Young [21] in that uniform contraction of local stable manifolds is not assumed for polynomially mixing systems in dimensions greater than 1. This set-up is very useful for the study of almost sure fluctuations of Birkhoff sums of bounded variables.

We suppose T is a diffeomorphism of a Riemannian manifold (M, d), possibly with singularities. Fix a subset $\Lambda \subset M$ with a 'product structure'. Product structure means there exists a family of disjoint stable disks (sometimes called local stable manifolds) $\{W^s\}$ that cover Λ as well as a family of disjoint unstable disks (sometimes called local unstable manifolds) $\{W^u\}$ that cover Λ. The stable and unstable disks containing $x \in \Lambda$ are denoted $W^s(x)$ and $W^u(x)$. Each stable disk intersects each unstable disk in precisely one point.

Suppose there is a partition $\{\Lambda_j\}$ of Λ such that each stable disk $W^s(x)$ lies in Λ_j if $x \in \Lambda_j$. Suppose there exists a 'return time' integer-valued function $R : \Lambda \to \mathbb{N}$, constant with value $R(j)$ on each partition element Λ_j, such that $T^{R(j)}(W^s(x)) \subset W^s(T^{R(j)}x)$ for all $x \in \Lambda_j$. We assume that the greatest common denominator of the integers $\{R(j)\}$ is 1, which ensures that the Tower is mixing. We define the induced return map $f : \Lambda \to \Lambda$ by $f(x) = T^{R(x)}(x)$.

For $x, y \in \Lambda$ let $s(x, y)$ be the least integer $n \geq 0$ such that $f^n(x)$ and $f^n(y)$ lie in different partition elements of Λ. We call s the separation time with respect to the map $f : \Lambda \to \Lambda$.
Assumptions: there exist constants $K \geq 1$ and $0 < \beta_1 < 1$ such that
(a) if $z \in W^s(x)$ then $d(f^n z, f^n x) \leq K\beta_1^n$;
(b) if $z \in W^u(x)$ then $d(f^n z, f^n x) \leq K\beta_1^{s(x,z)-n}$;
(c) if $z, x \in \Lambda$ then $d(T^j z, T^j x) \leq K(d(z, x) + d(fz, fx))$ for all $0 \leq j \leq \min\{R(z), R(x)\}$.

Define an equivalence relation on Λ by $z \sim x$ if $z \in W^s(x)$ and form the quotient space $\overline{\Lambda} = \Lambda/\sim$ with corresponding partition $\{\overline{\Lambda_j}\}$. The return time function $R : \overline{\Lambda} \to \mathbb{N}$ is well-defined as each stable disk $W^s(x)$ lies in Λ_j if $x \in \Lambda_j$ and $T^{R(j)}(W^s(x)) \subset W^s(T^{R(j)}x)$ for all $x \in \Lambda_j$. So we have a well-defined induced map $\bar{f} : \overline{\Lambda} \to \overline{\Lambda}$. Suppose that $\bar{f}$ and the partition $\{\overline{\Lambda_j}\}$ separates points in $\overline{\Lambda}$. Define $d_{\beta_1}(z, x) = \beta_1^{s(z,x)}$, then d_{β_1} is a metric on $\overline{\Lambda}$.

Let m be a reference probability measure on $\overline{\Lambda}$ (in most applications this will be normalized Lebesgue measure). Assume that $\bar{f} : \overline{\Lambda} \to \overline{\Lambda}$ is a Gibbs-Markov uniformly expanding on $(\overline{\Lambda}, d_{\beta_1})$. By this we mean that $\bar{f}$ is a measure-theoretic bijection from each $\overline{\Lambda_j}$ onto $\overline{\Lambda}$.

We assume that $\bar{f} : \overline{\Lambda} \to \overline{\Lambda}$ has an invariant probability measure $\overline{\nu}$ and $0 < a < \frac{d\overline{\nu}}{dm} < b$ for some constants a, b. We assume that R is $\overline{\nu}$-integrable and there is an f invariant probability ν measure on Λ such that $\overline{\pi}^*\nu = \overline{\nu}$ where $\overline{\pi}$ is the quotient map taking Λ onto $\Lambda/\sim$. Now we define the Young Tower

$$\Delta = \{x, j) \in \Lambda \times \mathbb{N} : 0 \leq j \leq R(x) - 1\}$$

and the tower map F by

$$F(x, j) = \begin{cases} (x, j+1) & \text{if } j < R(x) - 1; \\ (fx, 0) & \text{if } j = R(x) - 1. \end{cases}$$

and lift ν in a standard way to an invariant probability measure ν_Δ for $F : \Delta \to \Delta$. In fact $\nu_\Delta = \nu \times$ counting measure.

Define the semi-conjugacy $\pi : \Delta \to M$, $\pi(x,j) = T^j(x)$. The measure $\mu = \pi^*\nu_\Delta$ is a T-invariant mixing probability measure on M. Given an observable $\varphi : M \to \mathbb{R}$ we may lift to an observable $\varphi : \Delta \to \mathbb{R}$ by defining $\varphi(x,j) = \varphi(T^j x)$ (we keep the same notation for the observable). The semi-conjugacy π^* allows us to transfer statistical properties from lifted observables φ on (Δ, F, ν_Δ) to the original observables φ on (T, M, μ).

3 Large deviations and rate functions.

Before stating precisely our main result we recall the definition of rate function and some other notions of large deviations theory. Suppose (T, M, μ) is a probability preserving transformation and $\varphi : M \to \mathbb{R}$ is a mean-zero integrable function i.e. $\int_M \varphi \, d\mu = 0$. Throughout this paper we will write $S_n(\varphi) := \varphi + \varphi \circ T + \ldots + \varphi \circ T^{n-1}$ for the nth ergodic sum of φ. Sometimes we will write S_n instead of $S_n(\varphi)$ for simplicity of notation or when φ is clear from context.

Definition 3.1. *A mean-zero integrable function $\varphi : M \to \mathbb{R}$ is said to satisfy a large deviation principle with rate function $I(\alpha)$, if there exists a non-empty neighborhood U of 0 and a strictly convex function $I : U \to \mathbb{R}$, non-negative and vanishing only at $\alpha = 0$, such that*

$$\lim_{n\to\infty} \frac{1}{n} \log \mu(S_n(\varphi) \geq n\alpha) \quad = \quad -I(\alpha) \tag{1}$$

for all $\alpha > 0$ in U and

$$\lim_{n\to\infty} \frac{1}{n} \log \mu(S_n(\varphi) \leq n\alpha) \quad = \quad -I(\alpha) \tag{2}$$

for all $\alpha < 0$ in U.

In the literature this is referred to as a first level or local (near the average) large deviations principle.

For Hölder observables on Young Towers with exponential tails (which are not L^1 coboundaries in the sense that $\varphi \neq \psi \circ T - \psi$ for any $\psi \in L^1(\mu)$) such an exponential large deviations result holds with rate function $I_\varphi(\alpha)$ [16, 19, 14, 18]. A formula for the width of U is given in [19] following a standard approach but it is not useful in concrete estimates.

4 Erdős-Rényi laws: background.

Proposition 4.1 given below is found in a proof from Erdős and Rényi [9] (see [**?**, Theorem 2.4.3], Grigull [10] Denker and Kabluchko [7] or [8] where this method has been used). The Gauss bracket [.] denotes the integer part of a number. Throughout the proofs of this paper we will concentrate on the case $\alpha > 0$ as the case $\alpha < 0$ is identical with the obvious modifications of statements.

Proposition 4.1. *Let (T, M, μ) be an ergodic dynamical system and $\varphi : M \to \mathbb{R}$ is an observable.*

(a) Suppose that φ satisfies a large deviation principle with rate function I defined on the open set U and assume $\mu(\varphi) = 0$ Let $\alpha > 0$, $\alpha \in U$ and set

$$L_n = L_n(\alpha) = \left[\frac{\ln n}{I(\alpha)} \right] \qquad n \in \mathbb{N}.$$

Then the upper Erdős-Rényi law holds, that is, for μ a.e. $x \in X$

$$\limsup_{n\to\infty} \max_{0\leq j\leq n-L_n} \frac{1}{L_n} S_{L_n}(\varphi) \circ T^j(x) \leq \alpha.$$

(b) If for some constant $C > 0$ and integer $\kappa \geq 0$ for each interval A

$$\mu\left(\bigcap_{m=0}^{n-L_n} \{S_{L_n}(\varphi) \circ T^m \in A\}\right) \quad \leq \quad C[\mu(S_{L_n} \in A)]^{n/(L_n)^\kappa} \tag{3}$$

then the lower Erdős-Rényi law holds as well, that is, for μ a.e. $x \in X$

$$\liminf_{n\to\infty} \max_{0\leq j\leq n-L_n} \frac{1}{L_n} S_{L_n}(\varphi) \circ T^j \geq \alpha.$$

Remark 4.2. *If both Assumptions (a) and (b) of Proposition 4.1 hold then*

$$\lim_{n\to\infty} \max_{0\leq m\leq n-L_n} \frac{S_{L_n} \circ T^m}{L_n} = \alpha.$$

Remark 4.3. *The proof of the lemma shows that the upper Erdős-Rényi law follows from the existence of exponential large deviations given by a rate function, while for the lower Erdős-Rényi law it suffices to show that for every $\epsilon > 0$ the series $\sum_{n>0} \mu(B_n(\epsilon))$, where $B_n(\epsilon) = \{\max_{0\leq m\leq n-L_n} S_{L_n} \circ T^m \leq L_n(\alpha - \epsilon)\}$ is summable. This is usually the harder part to prove in the deterministic case.*

5 Erdős-Rényi limit laws for Young Towers with exponential tails.

We now state our main theorem in the case of exponential tails.

Theorem 5.1. *Suppose (T, M, μ) is a dynamical system modeled by a Young Tower with $\nu_\Delta(R > j) \leq C\beta_2^j$ for some $\beta_2 \in (0, 1)$ and some constant C_2. Let $\varphi : M \to \mathbb{R}$ be Hölder with $\int \varphi \, d\mu = 0$. Assume $\varphi \neq \psi \circ T - \psi$ for any $\psi \in L^1(\mu)$. Let $I(\alpha)$ denote the non-degenerate rate function defined on an open set $U \subset \mathbb{R}$ containing 0. Define $S_n(x) = \sum_{j=0}^{n-1} \varphi(T^j x)$.*

Let $\alpha > 0$, $\alpha \in U$ and define

$$L_n = L_n(\alpha) = \left[\frac{\ln n}{I(\alpha)}\right] \qquad n \in \mathbb{N}.$$

Then

$$\lim_{n\to\infty} \max_{0\leq j\leq n-L_n} \frac{S_{L_n} \circ T^j(x)}{L_n} = \alpha,$$

for μ a.e. $x \in \Omega$.

6 Proof of Theorem 5.1.

We now give the proof of Theorem 5.1, beginning with some preliminary lemmas. Throughout this proof we will assume that φ is Lipschitz, as the modification for Hölder φ is straightforward.

The next lemma is not optimal but is useful in allowing us to go from uniform contraction along stable manifolds upon returns to the base of the Young Tower (Property (P3) of [21]) to estimates of the contraction along stable leaves in the whole manifold.

Lemma 6.1. *Let β_1 be defined as in Section (2.1) Assumption (a) and β_2 be as in Theorem 2.2. Let $D(m) = \{(x, j) \in \Delta : |T^k W^s(x, j)| < (\sqrt{\beta_1})^k$ for all $k \geq m\}$. Then for any $\delta > 0$ there exists $K(\delta) > 0$ such that for all $m \geq K$, $\nu_\Delta(D(m)^c) \leq C(\beta_2 + \delta)^{m/2}$ for some constant $C > 0$.*

Proof. Let $\tau_r(x,j) := \#\{k : 1 < k \le r : F^k(x,j) \in \Lambda\}$, so that $\tau_r(x,j)$ denotes the number of times $k \in [1,r]$ that $F^k(x,j)$ lies in the base of the Young Tower. Let $B_r = \{(x,j) \in \Delta : \tau_r(x,j) \le \sqrt{r}\}$. If $\tau_r(x,j) \le \sqrt{r}$ then there is at least one $k \in [0,r]$, such that $R(F^k(x,j)) > \sqrt{r}$ and hence $B_r \subset \bigcup_{k=1}^{r} F^{-k}(R > \sqrt{r})$. Thus $\nu_\Delta(B_r) \le r\nu(R > \sqrt{r}) < C_2 r \beta_2{}^{\sqrt{r}}$.

Suppose now that $(x,j) \in B_r^c$. Then $|T^r W_s((x,j))| \le 2K\beta_1^{\sqrt{r}}$ by (a) and (c) and moreover $\nu_\Delta(\bigcup_{r\ge m}(B_r)) \le \sum_{r\ge m} C_2 r \beta_2{}^{\sqrt{r}}$. Now the lemma follows from a straightforward calculation. □

Corollary 6.2. *Lift $\varphi : M \to \mathbb{R}$ to $\varphi : \Delta \to \mathbb{R}$ by defining $\varphi(x,j) = \varphi(T^j x)$. Let β_1 be defined as in Section (2.1) (a). Suppose $p \in D(m) = \{(x,j) \in \Delta : |T^k W^s(x,j)| < (\sqrt{\beta_1})^k$ for all $k \ge m\}$ and let $L_n = [\frac{\ln n}{I(\alpha)}]$. Then if $q \in W^s(p)$, $|S_{L_n}\varphi \circ F^m(p) - S_{L_n}\varphi \circ F^m(q)| \le C\|\varphi\|_\infty L_n \beta_1{}^{m/2}$.*

Proof of Theorem 5.1. The main idea of the proof of Theorem 5.1 is to approximate functions on Δ by functions constant on stable manifolds, so that correlation decay estimates on the quotiented tower from [13, Corollary 2.9] can be used.

We define an equivalence relation on Λ by $z \sim x$ if $z \in W^s(x)$ and form the quotient space $\overline{\Lambda} = \Lambda/\sim$ with corresponding partition $\{\overline{\Lambda_j}\}$. The return time function $R : \overline{\Lambda} \to \mathbb{N}$ is well-defined (and the same in the quotiented and unquotiented tower) as each stable disk $W^s(x)$ lies in Λ_j if $x \in \Lambda_j$ and $T^{R(j)}(W^s(x)) \subset W^s(T^{R(j)}x)$ for all $x \in \Lambda_j$. So we have a well-defined induced map $\bar{f} : \overline{\Lambda} \to \overline{\Lambda}$. We similarly define the quotient space of Δ, denoted $\overline{\Delta}$. The separation time for $f : \overline{\Lambda} \to \overline{\Lambda}$ extends to a separation time on $\overline{\Delta}$ by defining

$$s((x,l),(y,l')) = \begin{cases} s(x,y) & \text{if } l = l'; \\ 1 & \text{if } l \ne l'. \end{cases}$$

We fix β_1 from Section 2.1 Assumption (a) and define the metric d_{β_1} on $\overline{\Delta}$ by $d_{\beta_1}(p,q) = \beta_1^{s(p,q)}$. Here we write $p = (x,l) \in \overline{\Delta}$, $q = (y,l')$. We define the $\|\cdot\|_{\beta_1}$-norm by $\|\phi\|_{\beta_1} := \|\phi\|_\infty + \sup_{p,q\in\Delta} \frac{|\phi(p)-\phi(q)|}{d_{\beta_1}(p,q)}$. Functions ϕ and ψ which are constant on stable manifolds in Δ naturally project to functions ϕ and ψ (we use the same notation) on $\overline{\Delta}$ with the same d_{β_1} Lipschitz constant and L^∞ norm. If $\phi : \Delta \to \mathbb{R}$ is constant on stable manifolds we define the $\|\cdot\|_{\beta_1}$-norm by $\|\phi\|_{\beta_1} := \|\phi\|_\infty + \sup_{p,q\in\Delta} \frac{|\phi(p)-\phi(q)|}{d_{\beta_1}(p,q)}$.

With this set-up the correlation estimate of [13, Corollary 2.9] can be stated:

Proposition 6.3. *[13, Corollary 2.9]*

Suppose that ϕ, $\psi : \Delta \to \mathbb{R}$ are constant on stable manifolds then for some constants C, $\beta_3 \in (0,1)$,

$$\left|\int_\Delta \phi(\psi \circ F^j)\, d\nu_\Delta - \int_\Delta \phi\, d\nu_\Delta \int_\Delta \psi\, d\nu_\Delta\right| \le C\|\phi\|_{\beta_1}\|\psi\|_\infty \beta_3^j$$

for all $j \ge 0$.

In the case that φ is not an L^1 coboundary i.e. there exists no ψ such that $\varphi = \psi \circ T - \psi$, $\psi \in L^1(m)$ it has been shown [16, 19] under the assumptions of Theorem 5.1 that φ has exponential large deviations with a rate function $I(\alpha)$. Thus assumption (a) of Proposition 4.1 holds and we therefore only need to prove $\mu(\{\max_{0\le m\le n-L_n} S_{L_n} \circ T^m \le L_n(\alpha-\epsilon)\})$ is summable in order to get the lower bound by an application of the Borel-Cantelli lemma. This direction is more difficult and uses differential and dynamical information on the system.

For the reader's convenience we recall our assumptions:

Assumptions: there exist constants $K \ge 1$ and $0 < \beta_1 < 1$ such that

(a) if $z \in W^s(x)$ then $d(f^n z, f^n x) \le K\beta_1^n$;

(b) if $z \in W^u(x)$ then $d(f^n z, f^n x) \le K\beta_1^{s(x,z)-n}$;

(c) if $z, x \in \Lambda$ then $d(T^j z, T^j x) \leq K(d(z,x) + d(fz, fx))$ for all $0 \leq j \leq \min\{R(z), R(x)\}$.

We lift φ from M to Δ by defining $\varphi(x,j) = \varphi(T^j x)$. We will use the same notation for φ on Δ as we use for φ on M.

To simplify notation we will sometimes write $p = (x,j)$ for a point $p \in \Delta$.

For $0 < \epsilon \ll \alpha$ put

$$A_n(\epsilon) := \{(x,j) \in \Delta : S_{L_n} \leq L_n(\alpha - \epsilon)\},$$

where

$$S_n(x,j) = \sum_{k=0}^{n-1} \varphi \circ F^k(x,j)$$

is the nth ergodic sum of φ. Define

$$B_n(\epsilon) = \bigcap_{m=0}^{n-L_n} F^{-m} A_n(\epsilon) = \left\{(x,j) \in \Delta : \max_{0 \leq m \leq n-L_n} S_{l_n} \circ F^m \leq L_n(\alpha - \epsilon)\right\}.$$

The theorem follows by the Borel-Cantelli lemma once we show that $\sum_{n=1}^{\infty} \nu_\Delta(B_n(\epsilon)) < \infty$.

To do this we will use a blocking argument to take advantage of decay of correlations and intercalate by blocks of length $\kappa_n := \ln^\kappa(n)$, where κ will be specified later.

For $1 \leq j < r_n := [\frac{n}{\kappa_n}]$ put

$$E_n^j(\epsilon) := \bigcap_{m=1}^{j} F^{-m[\kappa_n]} A_n(\epsilon)$$

which is a nested sequence of sets. Note that $\nu_\Delta(B_n(\epsilon)) \leq \nu_\Delta(E_n^{r_n}(\epsilon))$.

We also have the recursion

$$E_n^j(\epsilon) = A_n(\epsilon) \cap F^{-\kappa_n} E_n^{j-1}(\epsilon)$$

$j = 1, \ldots, r_n$, which implies

$$\nu_\Delta(E_n^j(\epsilon)) = \nu_\Delta(A_n(\epsilon) \cap F^{-\kappa_n} E_n^{j-1}(\epsilon))$$

Recall $D(m) = \{(x,j) \in \Delta : |T^k W^s(x)| < (\sqrt{\beta_1})^k \text{ for all } k \geq m\}$. Hence given $\delta > 0$ such that $\beta_2' := \beta_2 + \delta < 1$ by Lemma 6.1 we may estimate $\nu_\Delta(D(\kappa_n)^c) \leq (\beta_2')^{\kappa_n/2}$ for sufficiently large n.

Furthermore if $m \geq \kappa_n$, $p \in D(m)$ and $q \in W^s(p)$ then $|S_{L_n} \circ F^m(p) - S_{L_n} \circ F^m(q)| \leq C\|\varphi\|_\infty L_n \beta_1^{\kappa_n/2}$ by the corollary to Lemma 6.1. We will take κ and n large enough that $C\|\varphi\|_\infty L_n \beta_1^{\kappa_n/2} < \frac{\epsilon}{2}$.

Accordingly for large n if $m \geq \kappa_n$, $p \in D(m) \cap F^{-m} A_n(\epsilon)$ and $q \in W^s(p)$ then $F^m q \in A_n(\frac{\epsilon}{2})$.

First Approximation.

We now approximate $1_{A_n(\epsilon) \cap D(\kappa_n)}$ by a function g_n^ϵ which is constant on stable manifolds by requiring that if $p \in A_n(\epsilon) \cap D(\kappa_n)$ then $g_n^\epsilon(p) = 1$ on $W^s(p)$ and $g_n^\epsilon = 0$ otherwise. Thus $\{g_n^\epsilon = 1\} \subset A_n(\frac{\epsilon}{2})$ and

$$\nu_\Delta(g_n = 1) \leq \nu_\Delta(A_n(\frac{\epsilon}{2}))$$

Furthermore

$$A_n(\epsilon) \subset \{g_n^\epsilon = 1\} \cup D(\kappa_n)^c$$

hence

$$\nu_\Delta(A_n(\epsilon)) \leq \nu_\Delta(g_n^\epsilon = 1) + \nu_\Delta(D(\kappa_n)^c).$$

For $j = 1, \dots, r_n$ let

$$G_n^j(\epsilon) =: \prod_{i=1}^{j} g_n^\epsilon \circ F^{i[\kappa_n]}$$

and note $\nu_\Delta(E_n^j(\epsilon)) \le \nu_\Delta(G_n^j(\epsilon)) + j\nu_\Delta(D(\kappa_n)^c)$.

Second Approximation

We will approximate g_n^ϵ (considered as a function on $\overline{\Delta}$) by a d_{β_1} Lipschitz function h_n^ϵ which extends to a function on Δ by requiring h_n^ϵ to be constant on stable manifolds.

First define

$$h_n^\epsilon(\bar{p}) := \max\{0, 1 - d_{\beta_1}(\bar{p}, \mathrm{supp}(g_n^\epsilon))\beta_1^{-\sqrt{\kappa_n}}\}$$

on $\overline{\Delta}$ and then extend so that it is constant on local stable manifolds and hence is a function on Δ. In particular h_n^ϵ has support in points such that $d_{\beta_1}(p, \mathrm{supp}(g_n^\epsilon)) \le \beta_1^{\sqrt{\kappa_n}}$ and $\|h_n^\epsilon\|_{\beta_1} \le \beta_1^{\sqrt{\kappa_n}}$ by [20, Section 2.1].

By (b) and (c) if $z \in W^u(p)$ and $d_{\beta_1}(p, z) < \beta_1^{\sqrt{\kappa_n}}$ then $d(F^j p, F^j z) \le 2K\ \beta_1^{\sqrt{\kappa_n} - L_n}$ for all $j \le L_n$.

Hence if $d_{\beta_1}(z, \mathrm{supp}(g_n^\epsilon)) \le \beta_1^{\sqrt{\kappa_n}}$ then there exists $p \in \mathrm{supp}(g_n^\epsilon)$ such that $d(F^j p, F^j z) \le 2K\beta_1^{\sqrt{\kappa_n} - L_n}$ for all $j \le L_n$ and hence

$$|\sum_{j=0}^{L_n} [\varphi \circ F^j(z) - \varphi \circ F^j(p)]| \le C L_n \beta_1^{\sqrt{\kappa_n} - L_n} \le \frac{\epsilon}{2}$$

for sufficiently large n. This implies that $\nu_\Delta(g_n^\epsilon) \le \nu_\Delta(h_n^\epsilon) \le \nu_\Delta(A_n(\frac{\epsilon}{2}))$.

As h_n^ϵ Lipschitz in the d_{β_1} metric we obtain by Proposition 6.3

$$\begin{aligned}
\nu_\Delta(E_n^j(\epsilon)) &\le \int_\Delta (G_n^j(\epsilon))\, d\nu_\Delta + j\nu_\Delta(D(\ln^k(n)^c) \\
&\le \int_\Delta (g_n^\epsilon \cdot G_n^{j-1} \circ F^{\kappa_n})\, d\nu_\Delta + Cn(\beta_1')^{\kappa_n/2} \\
&\le \int h_n^\epsilon\, d\nu_\Delta \int G_n^{j-1}(\epsilon)\, d\nu_\Delta + c_3 \beta_3^{\kappa_n} \|h_n^\epsilon\|_{\beta_1} \|G_n^{j-1}(\epsilon)\|_\infty + Cj(\beta_1')^{\kappa_n/2} \\
&\le \nu_\Delta(A_n(\frac{\epsilon}{2}))\nu_\Delta(G_n^{j-1}(\epsilon)) + c_3 \beta_3^{\kappa_n} \beta_1^{-\sqrt{\kappa_n}} + Cj(\beta_1')^{\kappa_n/2}.
\end{aligned}$$

Iterating this estimate yields

$$\nu_\Delta(E_n^0(\epsilon)) \le \nu_\Delta(A_n(\frac{\epsilon}{2}))^{[n/\kappa_n]} + nc_3\beta_3^{\kappa_n}\beta_1^{-\sqrt{\kappa_n}} + n^2 C\beta_1^{\kappa_n/2}.$$

The terms $nc_3\beta_3^{\kappa_n}\beta_1^{-\sqrt{\kappa_n}}$ and $n^2 C\beta_1^{\kappa_n}$ are summable if we take $\kappa > 3$ in the definition of κ_n.

In order to verify summability of the $\nu_\Delta(A_n(\frac{\epsilon}{2}))^{[n/\kappa_n]}$ term we proceed as in the proof of Proposition 4.1 using large deviations. By the existence of a rate function we obtain $\nu_\Delta((A_n(\frac{\epsilon}{2}))^c) \ge e^{-L_n(I(\alpha - \frac{\epsilon}{2}) + \delta_1)}$ for some $0 < \delta_1$ and hence $1 - \nu_\Delta(A_n(\frac{\epsilon}{2})) \ge e^{-L_n(I(\alpha - \frac{\epsilon}{2}) + \delta_1)}$ for some $0 < \delta_1$. Hence $\nu_\Delta(A_n(\frac{\epsilon}{2})) \le 1 - n^{-\rho}$ where $\rho = \frac{I(\alpha - \frac{\epsilon}{2})}{I(\alpha)} + \delta_1$ is less than 1 for $\delta_1 > 0$ small enough. The principal term can be bounded by

$$\nu_\Delta(A_n(\frac{\epsilon}{2}))^{[n/\kappa_n]} \le (1 - n^{-\rho})^{[n/\kappa_n]}$$

which is also summable over n. Hence by Borel-Cantelli we conclude that the set $\{B_n(\epsilon)$ i.o.$\}$ has measure zero. This concludes the proof.

□

7 Erdös-Rényi laws for Young Towers with polynomial tails.

We now consider Young Towers with polynomial tails in the sense that $\nu_\Delta(R > n) \leq Cn^{-\beta}$.

7.1 Upper bounds.

We first prove a general result. We suppose that (T, M, μ) is an ergodic dynamical system and $\varphi : M \to \mathbb{R}$ is a bounded observable. We assume also

$$\mu\left(\left|\frac{1}{n}S_n(\varphi) - \bar{\varphi}\right| > \epsilon\right) \leq C(\epsilon)n^{-\beta}.$$

Theorem 7.1. *Assume that $\bar{\varphi} = \mu(\varphi) = 0$, φ is bounded and for every $\epsilon > 0$ there exists a constant $C(\epsilon) > 0$ and $\beta > 1$ so that*

$$\mu\left(\left|\frac{1}{n}S_n(\varphi)\right| > \epsilon\right) \leq C(\epsilon)n^{-\beta}.$$

Then if $\tau > \frac{1}{\beta}$ for μ a.e. $x \in M$,

$$\lim_{n\to\infty} \max_{0\leq m\leq n-n^\tau} n^{-\tau} S_{n^\tau} \circ T^m(x) = 0.$$

Proof. Choose $\tau > \frac{1}{\beta}$ and put $L_n = n^\tau$. Let $\epsilon > 0$ and define

$$A_n := \{x \in X : \max_{0\leq m\leq n-L_n} |S_{L_n} \circ T^m| \geq L_n\epsilon\}.$$

Then $\mu(A_n) \leq n\mu(S_{L_n} \geq \epsilon L_n) \leq c_1(\delta)n^{1-\tau\beta} = c_1 n^{-\delta}$, for some $c_1 > 0$, where $\delta = \tau\beta - 1$.

Let $p > \frac{1}{\delta}$ (i.e. $\delta p > 1$) and consider the subsequence $n = k^p$. Since $\sum_k \mu(A_{k^p}) \leq c_1 \sum_k k^{-p\delta} < \infty$, we obtain via the Borel-Cantelli lemma that for μ a.e. $x \in X$

$$\limsup_{k\to\infty} \max_{0\leq m\leq k^p-L_{k^p}} L_{k^p}^{-1} |S_{L_{k^p}} \circ T^m| \leq \epsilon.$$

To fill the gaps use that $k^p - (k-1)^p = O(k^{p-1})$ and we obtain (as φ is bounded) that

$$\frac{S_{L_{k^p}} \circ T^m}{L_{k^p}} = \frac{S_{L_{(k-1)^p}} \circ T^m}{L_{k^p}} + \mathcal{O}\left(\frac{1}{k}\right)$$

where the implied constant is uniform in $x \in X$as φ is bounded. As $\lim_{k\to\infty} \frac{k^p}{(k-1)^p} = 1$ we conclude

$$\lim_{k\to\infty} \frac{|S_{L_{k^p}}|}{L_{k^p}} = \lim_{k\to\infty} \frac{|S_{L_{(k-1)^p}}|}{L_{k^p}}.$$

Since any $n \in \mathbb{N}$ satisfies $(k-1)^p \leq n \leq k^p$ for some k and φ is bounded, it follows that

$$\limsup_{n\to\infty} \max_{0\leq m\leq n-L_n} |S_{L_n} \circ T^m|/L_n \leq \epsilon.$$

As ϵ was arbitrary this gives the upper bound. □

7.2 Lower bounds.

Now we suppose there exists $\gamma \geq \beta$, an observable φ and an $\alpha > 0$ such that for all n, $\mu\big(\big|\frac{1}{n}S_n(\varphi) - \bar{\varphi}\big| > \alpha\big) \geq C(\alpha)n^{-\gamma}$. We show if we take a window of length n^τ, $\tau < \frac{1}{1+\frac{\beta+1}{\beta}\gamma}$ then the time-averaged fluctuation persists almost surely. In the case that γ limits to β then we require $\tau < \frac{1}{2+\beta}$. Comparing Theorem 7.1 and Theorem 7.2 there is a gap $\frac{1}{1+\frac{\beta+1}{\beta}\gamma} < \tau < \frac{1}{\beta}$ for which we don't know the almost sure limit of windows of length n^τ. In Example 7.3 we show that $\tau < \frac{1}{\beta+1}$ is required to ensure that a time-averaged fluctuation persists almost surely.

Theorem 7.2. *Suppose that (T, M, μ) is modeled by a Young Tower and $\bar{\nu}_\Delta(R > n) \leq Cn^{-\beta}$. Suppose that $\gamma \geq \beta$ and there exists a function C which is continuous on a neighborhood of $\alpha > 0$ such that*

$$\mu\left(\left|\frac{1}{n}S_n(\varphi) - \bar{\varphi}\right| > \alpha\right) \geq C(\alpha)n^{-\gamma}$$

Then if $0 < \tau < \frac{1}{1+\gamma\frac{\beta+1}{\beta}}$ for μ a.e. $x \in M$

$$\lim_{n\to\infty} \max_{0\leq m\leq n-n^\tau} n^{-\tau} S_{n^\tau} \circ T^m(x) \geq \alpha$$

Proof. Let $0 < \epsilon \ll \alpha$ and put

$$A_{n^\tau}(\epsilon) = \{(x, j) : \sum_{r=1}^{n^\tau} \varphi \circ F^r(x, j) \leq \alpha - \epsilon\}.$$

Since φ is Lipschitz continuous with Lipschitz constant L, then if $y \in A_{n^\tau}(\epsilon)$ and $d(y, y') < \frac{\epsilon}{2Ln^\tau}$, then $y' \in A_{n^\tau}(\epsilon/2)$. Hence let us choose n_1 so that $K\beta_1^{n_1} < \frac{\epsilon}{2Ln^\tau}$ and define

$$B_{n^\tau}(\epsilon) = \{(x, 0) \in \Lambda : \exists\, 0 \leq j < R(f^{n_1}x) \text{ with } (f^{n_1}x, j) \in A_{n^\tau}(\epsilon)\} = f^{-n_1}(\pi A_{n^\tau}(\epsilon)),$$

where $\pi : \Delta \to \Lambda$ is the projection given by $\pi((x, j)) = (x, 0)$ $(j < R(x))$. The choice of the integer achieves that if $(x, 0) \in B_{n^\tau}(\epsilon)$ and $(x', 0) \in W^s(x, 0)$ then $(f^{n_1}x', 0) \in \pi(A_{n^\tau}(\frac{\epsilon}{2}))$. This is a consequence of Assumption (a). By assumption

$$\nu_\Delta(A_{n^\tau}(\epsilon)) \geq C(\alpha - \epsilon)n^{-\gamma\tau}.$$

For $\delta > \frac{\tau\gamma}{\beta}$ we have

$$\nu_\Delta(R > n^\delta) = o(n^{-\delta})$$

as by assumption $\nu_\Delta(R > \ell) \leq C\ell^{-\beta}$.

Since $\nu_\Delta = \bar{\nu} \times$ (counting measure) we get for $D \subset \Delta$

$$\bar{\nu}(\pi(D)) \geq \frac{\nu_\Delta(D) - \nu_\Delta(R > n^\delta)}{n^\delta}.$$

Consequently

$$\bar{\nu}(\pi(A_{n^\tau}(\epsilon))) \geq \left(C(\alpha - \epsilon)n^{-\tau\gamma} - o(n^{-\delta\beta})\right) n^{-\delta}$$

and since $\delta\beta > \tau\gamma$ the first term dominates and we obtain

$$\bar{\nu}(\pi(A_{n^\tau}(\epsilon))) \geq c_1 n^{-\tau\gamma-\delta}$$

for some $c_1 > 0$ and since f^{n_1} preserves $\bar{\nu}$,

$$\bar{\nu}(B_{n^\tau}(\epsilon)) \geq c_1 n^{-\tau\gamma-\delta}.$$

We can now define

$$\tilde{B}_{n^\tau}(\epsilon) = \bigcup_{x \in B_{n^\tau}(\epsilon)} W^s(x)$$

which by choice of n_1 implies that

$$\tilde{B}_{n^\tau}(\epsilon) \subset B_{n^\tau}(\epsilon/2).$$

We now approximate $1_{B_{n^\tau}}(\epsilon)$ by a function $h_{n^\tau}(\epsilon)$ which has Lipschitz constant $\beta_1^{-n^\tau}$ in the d_{β_1}-norm, that is we define

$$h_{n^\tau}(\epsilon)(p) = \max(0, 1 - d(p, B_{n^\tau}(\epsilon)\beta_1^{-n^\tau})$$

where we write p for $(p, 0)$. We can choose n_1 to be much smaller than n^τ and therefore, since by Assumption (b) and (c) if $d(p, B_{n^\tau}(\epsilon)) < \beta_1^{\tau_n}$ then $d(f^{n_1}p, B_{n^\tau}(\epsilon)) < K\beta_1^{n^\tau - n_1} < \frac{\epsilon}{2Ln^\tau}$ which implies that the support of $h_{n^\tau}(\epsilon)$ is contained in $B_{n^\tau}(\epsilon/2)$.

Now we let $\tau_1 > \tau$ but $\tau_1 - \tau < 1 - (\tau\gamma\frac{\beta+1}{\beta} + \tau)$ and consider

$$G_n(\epsilon) = \bigcap_{m=0}^{[n/n^{\tau_1}]} f^{-mn^{\tau_1}} B_{n^\tau}(\epsilon)$$

We will show that

$$\sum_n \bar{\nu}(G_n(\epsilon)) < \infty$$

Now

$$\begin{aligned}
\bar{\nu}(G_n(\epsilon)) &\leq \bar{\nu}\left(\prod_{m=0}^{n^{1-\tau_1}} h_{n^\tau}(\epsilon) \circ f^{mn^{\tau_1}}\right) \\
&\leq \bar{\nu}(h_{n^\tau}(\epsilon))\bar{\nu}(G_{n-1}(\epsilon)) + c_3\|h_{n^\tau}(\epsilon)\|_{\beta_1}\||G_{n-1}(\epsilon)|_\infty\beta_3^{n^{\tau_1}} \\
&\leq [\bar{\nu}(h_{n^\tau}(\epsilon))]^{n^{1-\tau_1}} + nC_3\beta_3^{n^{\tau_1}}\beta_1^{-n^\tau}
\end{aligned}$$

The term $nC_3\beta_3^{n^{\tau_1}}\beta_1^{-n^\tau}$ is summable in n as $\tau_1 > \tau$. The principal term is estimated by

$$[\bar{\nu}(h_{n^\tau}(\epsilon))]^{n^{1-\tau_1}} \leq \Big(1 - C(\alpha - \frac{\epsilon}{2})n^{-\gamma\tau-\delta}\Big)^{n^{1-\tau_1}} \leq \exp\Big(-C(\alpha - \epsilon/2)n^{1-\tau_1-\gamma\tau-\delta}\Big)$$

Since $\tau_1 > \tau$ can be chosen arbitrarily close to τ and $\delta > \frac{\tau\gamma}{\beta}$ can be chosen to achieve the power $1 - \tau - \tau\gamma - \delta$ is positive for any chosen $\tau < (1 + \gamma\frac{\beta+1}{\beta})^{-1}$ we obtain that the principal terms are summable which implies summability of $\bar{\nu}(G_n(\epsilon)$.

Now define

$$E_n := \{(x, 0) : \text{for all } j < n : \sum_{r=0}^{n^\tau} \varphi(F^{R_{n_1}(x)+j+r}x, 0) \leq (\alpha - \frac{\epsilon}{2})n^\tau\},$$

where $R_\ell = \sum_{i=0}^{\ell-1} R \circ f^i$ is the ℓ-th ergodic sum of R. As $E_n(\epsilon) \subset G_n(\epsilon)$, $\bar{\nu}(G_n(\epsilon))$ summable implies that $\sum_{n=1}^\infty \bar{\nu}(E_n(\epsilon)) < \infty$.

By Birkhoff's ergodic theorem

$$\lim_{n\to\infty} \frac{R_n(x, j)}{n} = \bar{R} = \frac{1}{\nu_\Delta(\Lambda)}$$

for ν_Δ a.e. $(x, j) \in \Delta$, and so the theorem follows.

□

Example 7.3. *The condition* $\tau < \frac{1}{1+\gamma\frac{\beta+1}{\beta}}$ *is close to optimal in that, taking* $\gamma = \beta$*, we require* $\tau < \frac{1}{2+\beta}$*. We may construct a Young Tower and observable* φ*,* $\int_\Delta \varphi \, d\nu_\Delta = 0$ *and* $\alpha > 0$ *such that* $\nu_\Delta(S_{n_\tau}\varphi(x,j) \geq n^\tau \alpha) \leq Cn^{-\tau\beta}$*, yet for all* $\tau > \frac{1}{\beta+1}$*,*

$$\lim_{n\to\infty} \max_{0\leq m\leq n-n^\tau} n^{-\tau} S_{n^\tau} \circ T^m = 0$$

We sketch the main idea of the tower and observable and make a couple of technical adjustments to ensure the tower is mixing and that the observable is not a coboundary. The construction is based on that of [1]. The base partition consists of disjoint intervals Λ_i *of length* $i^{-\beta-2}$ *and height* $2i$*. Above the base element* Λ_i *the levels of the tower consist of* $\{(x,j) : 0 \leq j \leq 2i-1\}$*. We define* φ *on the Tower by, if* $x \in \Lambda_i$*,*

$$\varphi(x,j) = \begin{cases} -1 & \text{if } 0 \leq j < i; \\ 1 & \text{if } i \leq j < 2i. \end{cases}$$

Clearly $\nu_\Delta(\varphi) = 0$*.*

Let $0 < \alpha < 1$*. Note that* $S_{n_\tau}\varphi(x,j) \geq n^\tau\alpha$ *only if* $(x,j) \in (R > n^\tau)$ *and in fact* $\nu_\Delta(S_{n_\tau}\varphi(x,j) \geq n^\tau\alpha) \geq C\nu_\Delta(R > 2n^\tau) = \sum_{r=2n^\tau}^\infty (2j)j^{-2-\beta} \leq Cn^{-\tau\beta}$*.*

However if $\tau > \frac{1}{\beta+1}$ *then* $\sum_{j\geq n^\tau} \bar{\nu}(\Lambda_j) \leq \sum_{n=1}^\infty n^{-\tau(\beta+1)} < \infty$*. Hence by the Borel-Cantelli lemma* $f^n(x,0) \in \bigcup_{j>n^\tau} \Lambda_j$ *only finitely many times for* $\bar{\nu}$ *a.e.* $(x,0)$*. This implies that for* $\bar{\nu}$ *a.e.* $(x,0)$ *there exists an* $N(x)$ *such that for all* $n \geq N(x)$

$$\text{for all } j < n : \sum_{r=0}^{n^\tau} \varphi(f^{j+r}x, 0) < \alpha n^\tau.$$

Hence for μ *a.e.* $x \in M$

$$\lim_{n\to\infty} \max_{0\leq m\leq n-n^\tau} n^{-\tau} S_{n^\tau} \circ T^m < \alpha$$

for every $\alpha > 0$*.*

The same argument shows for ν_Δ *a.e.* (x,j)

$$\lim_{n\to\infty} \max_{0\leq m\leq n-n^\tau} n^{-\tau} S_{n^\tau} \circ T^m = 0$$

and

$$\lim_{n\to\infty} \min_{0\leq m\leq n-n^\tau} n^{-\tau} S_{n^\tau} \circ T^m = 0$$

The heights of the levels in the tower above are all multiples of 2*. Furthermore the observable* φ *is a coboundary. If we define*

$$\psi(x,j) = \begin{cases} j & \text{if } x \in \Lambda_k, 0 \leq j \leq k \\ 2k-j & \text{if } x \in \Lambda_k, k < j \leq 2k-1 \end{cases}.$$

It is easy to check that

$$\varphi = \psi \circ F - \psi$$

We will modify the tower and the observable so that the greatest common denominator of the return time function R *is* 1 *(to ensure the tower is mixing) and that the new observable is not a coboundary. We change* Λ_3 *to have height* 3*. This entails that the tower is mixing. On the levels above* Λ_3 *we modify* φ *to* φ_1 *so that* $\varphi_1(x,j) = \kappa > 0$*,* $j = 0,1,2$*,* $x \in \Lambda_3$ *where* $\kappa > 0$ *is small but* $\varphi_1 = \varphi$ *elsewhere . This entails* $r_1 := \nu_\Delta(\varphi_1) = \kappa\nu_\Delta(\Lambda_3) > 0$*. We subtract* $r_1/(\nu_\Delta(\Lambda_2))$ *from the value of* φ_1 *on* Λ_2 *to form a new observable* φ_2 *such that* $\nu_\Delta(\varphi_2) = 0$*. Since* F^3 *has a fixed point* p *on* Λ_3 *and since* $\sum_{j=0}^2 \varphi_2(x,j) \neq 0$ *we conclude* φ_2 *is not a coboundary (by the Liŭsic theorem [17]). The new tower with observable* φ_2 *we defined has the properties of the former pertinent to our example.*

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